Clustering analysis of the ground-state structure of the vertex-cover problem

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(Dated: February 2, 2008)

Vertex cover is one of the classical NP-complete problems in theoretical computer science. A vertex cover of a graph is a subset of vertices such that for each edge at least one of the two endpoints is contained in the subset. When studied on Erdös-Rényi random graphs (with connectivity c) one observes a threshold behavior: In the thermodynamic limit the size of the minimal vertex cover is independent of the specific graph. Recent analytical studies show that on the phase boundary, for small connectivities $c < e$, the system is replica symmetric, while for larger connectivities replica symmetry breaking occurs. This change coincides with a change of the typical running time of algorithms from polynomial to exponential.

To understand the reasons for this behavior and to compare with the analytical results, we numerically analyze the structure of the solution landscape. For this purpose, we have also developed an algorithm, which allows the calculation of the backbone, without the need to enumerate all solutions. We study exact solutions found with a Branch-and-Bound algorithm as well as configurations obtained via a Monte Carlo simulation.

We analyze the cluster structure of the solution landscape by direct clustering of the states, by analyzing the eigenvalue spectrum of correlation matrices and by using a hierarchical clustering method. All results are compatible with a change at $c = e$. For small connectivities, the solutions are collected in a finite small number of clusters, while the number of cluster diverges slowly with system size for larger connectivities and replica symmetry breaking, but not 1-RSB, occurs.

I. INTRODUCTION

In combinatorial optimization problems, one has to minimize a certain function over a discrete phase space consisting of e.g. 2^N elements. Often for a given realization (which we will also call *instance*) there is more than one point where the function takes the global minimum value. All these points are called *solutions* or *ground states*. In our paper we will deal with the phenomenon of *clustering*: Usually the ground states are not equally distributed over the phase space. They cluster in one or many groups that are separated by regions where the function takes values that are larger than the global minimum.

Such clustering has already been observed in statistical physics when studying spin glasses [1]. For the mean-field Ising spin glass, also called Sherrington-Kirkpatrick (SK) model [2], Parisi has constructed [3], using the replica trick [4, 5], an analytic solution for the free energy. This solution exhibits replica-symmetry breaking (RSB), which means that the state space is organized in an infinitely nested hierarchy of clusters of states, characterized by ultrametricity [6]. Recently, this solution was mathematically proven to be the exact one [7]. Also in numerical studies the clustering structure of the SK model has been observed, e.g. by calculating the distribution of overlaps [8, 9, 10], when studying the spectrum of spin-spin correlation matrices [11, 12] or when applying direct clustering [13]. For finite-dimensional spin glasses, RSB seems not to be present fully [14, 15] at least not in the same way as for the mean-field model, since clustering has been observed numerically but in a different non-ultrametric way [13]. On the other hand, for models like Ising ferromagnets it is clear that they do not exhibit RSB and all solutions are organized in one cluster.

The use of such analytical tools from statistical mechanics enabled physicists recently to contribute to the analysis of problems that originate in theoretical computer science. Well known problems of this kind are the satisfiability (SAT) problem [16, 17, 18], number partitioning [19, 20], graph coloring [21], and vertex cover [22, 23, 24, 25, 26]. In computer science, one rewrites these optimization problems as decision problems, i.e. as problems where only the answers "yes" and "no" are possible. Here, it means the question "Is there a solution where the function takes a value less than x"? The above mentioned problems belong to the class NP [27] of decision problems. This means that for any given input the function can be evaluated easily, i.e. in a time polynomial in the size of the input (measured e.g. in bits). A single suitable input, for which the function takes a value less than x, proves that the answer to the decision problem is "yes". The open question is whether one can find a polynomial-time algorithm that for every possible instance and value of x either constructs such an input or, in case no such input exists, a proof for the non-existence, which can be checked in polynomial time. For the so called *NP-complete* problems up to now only algorithms with an exponentially growing running time in the worst case are known. But these instances are in some regions of the instance space exponentially rare so one can do better in the *typical* case.

What is "typical" cannot be defined uniquely, hence one has to study suitable parametrized (usually random) ensembles of problem instances. By varying these parameters one often finds phase boundaries which separate regions where the answer to the decision problem is "yes"

resp. "no" with probability one [28, 29]. Analytically, the phase diagrams of these problems can be studied using some well-know techniques from statistical physics, like the replica trick [30, 31], or the cavity approach [18]. But full solutions have not been found in the most cases, since the problems from theoretical computer science are usually not defined on complete graphs but on diluted graphs, which poses additional technical problems. Usually, one can only calculate the solution in the case of replica symmetry [16, 30, 31], or in the case of one-step replica symmetry breaking (1-RSB) [17, 18], and look for the stability of the solutions. For this reason, the relation between the solution and the clustering structure is not well established and it is far from being clear for most models how the clustering structure looks like. However, most statistical physicist believe that the failure of replica symmetry (RS) leads indeed to clustering [32, 33]. So far, only few analytical studies of the clustering properties of classical combinatorial optimization problems like SAT have been performed [16, 34]. These results depend or may depend on the specific assumptions one makes when applying certain analytical tools and when performing approximations. In particular, it is unlikely that the clustering of models on dilute graphs is exactly the same as it is found for the mean-field SK spin glass. So from the physicist point of view, it is quite interesting to study the organization of the phase space using numerical methods to understand better the meaning of "complex organization of phase space" for other, non-mean-field models, like combinatorial optimization problems. It is the aim of this paper, to study numerically the clustering properties of one particular problem, the vertex-cover problem (see below) using three different complementary approaches.

The study of the solution structure is not only important for physicists, but also of interest for computer science. From an algorithmic point of view, especially the ground-state structure seems to play an important role. If it consists only of a single cluster, finding a solution typically will be easy. In this case one can often construct algorithms that quickly detect the promising regions of the solution space. On the other hand the appearance of clustered ground states is often accompanied by the existence of suboptimal local minima of the function to be optimized [32]. They mislead local algorithms and make computation expensive. In this case, the typical computation time grows exponentially in the the size of the instance.

Such *easy-hard* transitions have been observed in many optimization problems, first by studying SAT numerically [36, 37]. For SAT, the "yes"-phase (which is referred to as SAT-phase) is split up into two regions: an *easy*-SAT and a *hard*-SAT phase, which have exactly the properties described above. For all known algorithms the onset of exponential median running times is in the *easy* phase, although during the last years better and better heuristics extended the region of instances that can be solved typically in polynomial time. However it is an open question, whether this phase boundary really gives an upper bound for the best heuristics possible.

In our paper we deal with the minimal vertex-cover (VC) problem. We consider random graphs $G = (V, E)$ with N vertices $i \in 1, 2, \ldots N$ and $\frac{c}{2}N$ randomly drawn, undirected edges $\{i, j\} \in E \subset V \times V$, each connecting a pair of vertices. In this notation c is the connectivity, i.e. the average number of edges each vertex is contained in.

Let us briefly recall properties of random graphs that are relevant to our analysis of the ground-state structure [38]. For $c < 1$ the typical random graph only consists of small trees each with size of $\mathcal{O}(1)$. Additionally there is a finite *number* of components, also with size of $\mathcal{O}(1)$, each having one closed loop, e.g. for $N \to \infty$ the fraction of closed loops approaches zero [39]. For $c > 1$, the finite-size tree-like components and the components with loops remain, but there is one additional component which contains $\mathcal{O}(N)$ vertices, the so-called *giant component*.

Let $V' \subset V$ be a subset of all vertices. We call a vertex v *covered* if $v \in V'$, *uncovered* if $v \notin V'$. Similarly an edge is *covered* if at least one of its endpoints is covered. If all edges of G are covered, then we call V' a vertex cover V_{VC}. We denote $X \equiv |V'|$ and $x \equiv X/N$.

For a graph $G = (V, E)$ the minimal VC problem is the following optimization problem: Construct a vertex cover $V_{VC-min} \subset V$ of minimal cardinality and find its size $X_{\min} \equiv |V_{VC-min}|$. Usually there are many solutions of the same size. The *backbone* consists of those vertices, which appear in all solutions in the same manner, i.e. which are always covered or always uncovered.

Algorithmically, one can solve the minimal vertex-cover problem independently for each component of the underlying graph. Any combination of the vertex covers of the individual components gives a VC for G. For $c < 1$, where no giant component exists, since the different components are independent and of size $\mathcal{O}(1)$, we cannot expect a complicated ground-state structure. Furthermore, as we show in the appendix, the solution structure for trees is always simple. Hence the main emphasis of the paper will be on studying the giant component appearing for $c > 1$, since only this component can be responsible for a complex ground-state structure.

The vertex-cover problem on random graphs exhibits the threshold phenomenon described above. For minimum covers, in the limit $N \to \infty$, one expects that the fraction $x_{\min}$ of covered vertices depends only on the connectivity c, i.e. we have $x_{\min} = x_{\min}(c)$. For $x < x_{\min}(c)$ almost no graphs with connectivity c have a VC of this size, on the opposite for $x \geq x_{\min}(c)$ such a cover can be found with probability 1.

By applying the replica method [4, 5] one can derive analytical results [22] for this phase boundary. In the language of statistical physics, we can think of the size of a VC as its energy, and of VCs of minimal size as ground states. Using a replica symmetric (RS) ansatz one gets $x(c) = 1 - \frac{2W(c)+W(c)^2}{2c}$, where $W(c)$ is the Lambert-W-function given by $c = W(c)\exp(W(c))$. By studying the

stability of the solution and by comparison with numerical results, one finds that the RS solution is valid in the region $c < e$ (where $e \approx 2,718$ is the Euler number). This has also been proven rigorously [40] by analyzing a specific algorithm, the leaf removal algorithm [41] which we will describe in section II.

The RS ansatz assumes that all ground states form a single cluster. This assumption seems to be violated for $c > e$, where one can construct analytically solutions with smaller fraction x of covered vertices. One can extend the calculation by including RSB, here we expect that the ground states form clusters that are separated by extensive energy barriers. A single level of clustering corresponds to one-step replica symmetric breaking (1-RSB). If the clusters itself have some hierarchical clustering structure, i.e. a set of very similar solutions is subdivided in a structured manner in subsets of even more similar solutions, n-step-RSB or full-RSB (the last being the case where $n = \infty$) appears. However, this full-RSB is not necessarily the same as found in the SK model.

In our paper we will analyze the ground-state structure of VC numerically. Especially we will focus on the behavior of the cluster structure around $c = e$. We have studied different definitions of clusters and methods to detect nontrivial clustering. They have in common that solutions which are very similar to each other are considered to be in one cluster. Definitions and details are given later on. So far it is not clear to what extend the observation of clustering phenomena depends on the definition of the clusters applied and which one is the "correct" one to describe RS or RSB. Nevertheless, the results presented below for the different methods turn out to be compatible with onset of clustering at $c = e$, supporting the previous analytical findings.

The rest of the paper is organized as follows: First we will describe in detail algorithms that we used to find minimal VCs: Branch-and-Bound, our backbone algorithm and a Monte Carlo approach. In the main section III we will present three different methods for analyzing the ground-state structure and the corresponding results: direct clustering, analysis of the eigenvalue spectrum of correlation matrices and Ward's algorithm, which is a hierarchical clustering method. Finally, we will summarize and give an outlook.

II. ALGORITHMS FOR FINDING GROUND STATES

The vertex-cover problem is NP-complete, so all known algorithms have a solution time that in the worst case grows exponentially with the number of variables. In the typical case, algorithms often perform better. This behavior seems to be closely related to the cluster structures, which we study in this work. For connectivities $c < e$, a minimal VC can be found typically in a time polynomial in the number of vertices using the leaf removal algorithm, which is explained below. Thus the problem is typically easy in this region of connectivity. On the contrary there is no similar algorithm known for random graphs with $c > e$. So the point $c = e$ is also interesting from an algorithmic point of view.

We use two different methods to generate VCs. Both will be explained in this section:

1. exact enumeration of all ground states
2. sampling the structure of close-to-minimum covers with Monte Carlo methods

A. Exact enumeration

The ideal case to study the cluster structure of the solutions is to have all solutions available. Since the number of solutions grows very fast with system size N, a direct enumeration is not the best choice. We will now explain in several steps the algorithms we have used. First we always split up the graph into its connected components, because they can be treated independently.

We now explain, how *one solution* can be found (for each component). As a first step, we apply the *leaf-removal algorithm* [41], which is a special variant of the algorithm by Tarjan and Trojanowski [42]. The idea of leaf removal is the following: A leaf of the graph is a vertex i with connectivity one, i.e. it has only one neighbor vertex j. In a VC either i or j has to be covered. If we covered the leaf i then only the edge between i and j would be covered. Thus we can cover j and so all edges originating from j are covered including the one to i. We no more need to consider these edges, therefore we remove them from the graph, possibly creating new leaves. We iteratively repeat this procedure until the graph is empty or no more leaves are present and the so-called *core* remains. These steps take polynomial time in N. Bauer and Golinelli show that for $c \leq e$ this core is composed of small components of size $\log(N)$, while for larger c a complex structure of size $O(N)$ remains.

The core has to be treated with a more elaborate method, the Branch-and-Bound algorithm. Its basic idea is that all possible configurations can be represented as a binary tree. At each node the tree splits into two subtrees corresponding to setting one vertex to covered or to uncovered. Some of the 2^N leaves correspond to vertex covers, some even to minimal vertex covers. The algorithm starts at the root node, by selecting any vertex. The order the vertices are selected is in principle arbitrary. A good performance can be obtained, when e.g. selecting the vertices in the order of the current degree, i.e. the number of currently uncovered neighbors. Since at this point we do not know which vertices have to be covered, we have to *branch*: We set one of the variables to one of the two possible values, i.e. we go down one of the branches that start at the root node. Iteratively we continue this procedure until a full VC has been found. Then we go back to an earlier branching point, one calls this *backtracking*, and explore the other subtrees.

Note, after setting a vertex to covered, new leaves may appear in the graph. In this case, we remove them by applying leaf removal again. The removed vertices have to be inserted again, when backtracking. Furthermore, since we are interested only in full covers, we can always cover all neighbors of a vertex we have uncovered.

A significant speed-up can be achieved by *bounding*. The basic idea is to omit subtrees, where for sure no minimum vertex cover can be found. This can be achieved, by keeping track of of the smallest cover $X_{\min}$ found so far. Let now, at any stage when building the tree, $X < X_{\min}$ be the current number of covered vertices and let $d(j)$ be the current number of uncovered edges that connect to the uncovered vertices j. Since we are looking for a smaller cover than $X_{\min}$, we want to cover at most $k = X_{\min} - X - 1$ additional vertices. By covering k vertices we can reduce the number of uncovered edges at most by $M = \max_{j_1,\ldots,j_k} d(j_1) + \ldots d(j_k)$. If the number of currently uncovered edges is greater than M we can omit this branch of the search tree since it cannot lead to a new optimum. Note that the Branch-and-Bound algorithm takes in the worst case an exponential running time. Since the core is only of order $\mathcal{O}(\log N)$ for $c < e$, this results in a polynomial running time in combination with leaf-removal for these values of c.

Having found a single ground state, in order to enumerate all solutions, we can now again reduce the size of the problem by identifying the vertices that have in all minimum solutions the same state, the so-called *backbone*. We first consider the covered backbone, i.e. vertices which are covered in all minimum solutions.

Suppose that these solutions have X vertices covered and vertex i is in the covered backbone. If we fixed i to be uncovered then we could only find vertex covers with at least $X + 1$ covered vertices. This is the idea of our backbone algorithm (cf. Fig. 1):

1. Select a covered vertex i
2. For each edge (i, j) add a new vertex n_j and a new edge (n_j, j) to the graph
3. Remove vertex i and all its edges from the graph
4. Find the ground-state energy (cover size) of the new graph G'. Since all vertices n_j are now leaves, G' has a ground state with all n_j uncovered. If $X(G') = X(G)$ then we also have found a ground state of G, with vertex i uncovered. Obviously the converse is also true. So we have $X(G') = X(G) \Leftrightarrow i \notin$ covered backbone

Since the backbone vertices are fixed and all adjacent edges are covered, we can remove them from the graph without changing the number of solutions. Vertices, that have only neighbors belonging to the covered backbone are uncovered in all solutions, they form the *uncovered backbone*. After the removal of the covered backbone they become isolated vertices and can be removed as well. Since the backbone size is rather large [26], the remaining graph often breaks apart into different components which can be treated individually. This speeds up the Branch-and-Bound algorithm when we now enumerate all ground states. In Fig. 2 we compare the median number of ground states of the largest component before and after backbone removal, respectively. In both cases the number grows exponentially, but the exponent is reduced, especially for smaller c. This can be easily understood, since e.g. a single component of two vertices that gets separated from the largest component due to the removal of the backbone reduces the number of ground states of this component by a factor of two.

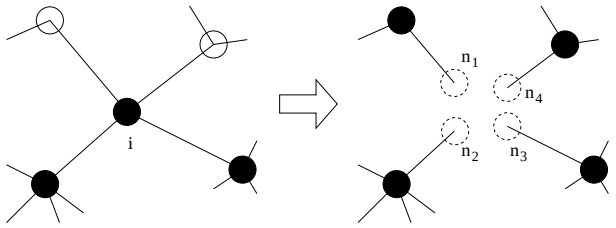

FIG. 1: Identifying the backbone: A vertex i is fixed to be uncovered by replacing it with new vertices, one for each edge (note: a leaf of the original graph can never belong to the covered backbone). i belongs to the covered backbone, iff the minimal VCs of the new graph are larger than in the original one.

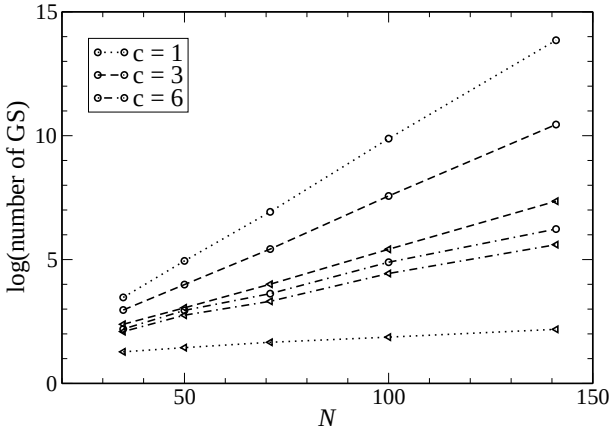

FIG. 2: Median number of ground states of the largest component for different values of c. The circles represent values before removal of the backbone, the triangles after the removal (error bars are at most of symbol size). The smaller c the larger is the speedup, which is due to reduced size of the largest component.

For the enumeration of all ground states, we use a variant of the Branch-and-Bound algorithm without leaf-removal. Also we allow at each node for $k = X_{\min} - X$ additional covered vertices instead of $k = X_{\min} - X - 1$, where X_{min} is the size of a minimal vertex cover for the current component, which is known from the first step. We store all covers which have the size $X_{\min}$. When the algorithm terminates, all minimum covers are stored.

To summarize, the general outline of the algorithm is as follows:

```
begin
    split the graph into connected components;
    for each component
    begin
        find a single solution using leaf removal
            and Branch-and-Bound;
        determine the backbone vertices;
        remove all backbone vertices;
        split the graph into connected components;
        for each component
        begin
            enumerate all solutions using
                Branch-and-Bound;
        end
    end
end
```

The complete set of all solutions contains all possible combinations of covers for all components. Since the trees contribute only a trivial background to the solution landscape, we analyze in the following very often only the largest component of each graph.

The complete algorithm can find *one* minimal VC for graphs with sizes between $N \approx 200$ (for $c = 6$) and $N \approx 2000$ (for $c = 3$). The number of solutions grows strongly exponential, so enumeration of all ground states is possible only up to $N \approx 100$.

B. Monte Carlo algorithm

For larger graphs, we apply a parallel tempering (PT) [43, 44] Monte Carlo (MC) [45] algorithm to sample configurations.

The basic approach is that we simulate the behavior of an equivalent system, the *hard-core lattice gas* [24]. The graph corresponds to a lattice with edges of length one. Each vertex corresponds to a site of the lattice that can be occupied by a hard sphere with radius one. The states *covered/uncovered* of the vertices correspond to the two possibilities *not occupied/occupied* in this order. Hence, for a given cover U of the graph, we assign an *occupation number* x_i to each site of the lattice:

$$x_i := \begin{cases} 0 & \text{if corresponding vertex } i \in U \\ 1 & \text{if corresponding vertex } i \notin U \end{cases} \qquad (1)$$

The condition, that in a VC for each edge at least one of its vertices has to be covered, implies for edges on the lattice that at most one of the two endpoints can have the occupation number 1. In other words, if a sphere is put on site i then all sites that are connected to i by an edge cannot be occupied. A given assignment to the occupation numbers is thus a VC, if the characteristic function

$$\chi(\vec{x}) = \prod_{\{i,j\} \in E} (1 - x_i x_j) \qquad (2)$$

equals one. We can control the number of spheres by applying the grand-canonical formalism. The grand-canonical partition function Ξ is given by

$$\Xi = \sum_{x_i = 0,1} \exp\left(\mu \sum x_i\right) \chi(\vec{x}) \qquad (3)$$

where μ is the chemical potential. Configurations with a larger number of spheres get an exponential greater weight. In the large μ-limit the sum is dominated by the configurations where the largest number of hard spheres is put on the lattice. These configurations correspond to minimal VCs.

The MC moves [24] which sample Eq. (3) consist in selecting a vertex randomly and performing with probability $p = 0.5$ either a move (M) or an exchange (E) step. For details, see the algorithm in Tab. I.

The MC simulation is performed within a PT [46] framework. Its idea is that different copies of the system (for the same graph) are simulated each at a different value of the chemical potential μ. At lower values of μ spheres can be more easily removed than at higher ones,

```
begin
    initialize configuration {x_i^(1)} ... {x_i^(n)} randomly
    for t = 1 ... N_MC do
    begin
        for each copy k = 1 ... n do
            do N times
            begin {perform one MC step}
                choose a random vertex v
                with probability 1/2 do step (M) or (E)
                (M)if v is covered and has exactly one
                    uncovered neighbor w then
                        uncover v and cover w
                    else do nothing
                (E) if v is uncovered then
                        cover it with prop. e^(-mu_i)
                    else if v and all its neighbors
                    are covered then
                        uncover v
            end
        for k = 1 ... n - 1
        begin {perform PT moves}
            set dE_k = (mu_k - mu_{k+1}) * (sum_i x_i^(k) - sum_i x_i^(k+1))
            with prop. exp(- min(dE_i, 0))
                exchange {x_i^(k)} <-> {x_i^(k+1)}
        end
    end
end
```

TABLE I: Parallel tempering Monte Carlo algorithm. N_{MC} denotes the number of MC sweeps per copy, n the number of different copies

so the system can overcome larger energy barriers. At high values of μ the system equilibrates to a local minimum. The basic PT step is to perform exchanges of the configuration for neighboring values of the chemical potential in a way such that globally detailed balance is ensured, for details, see Tab. I

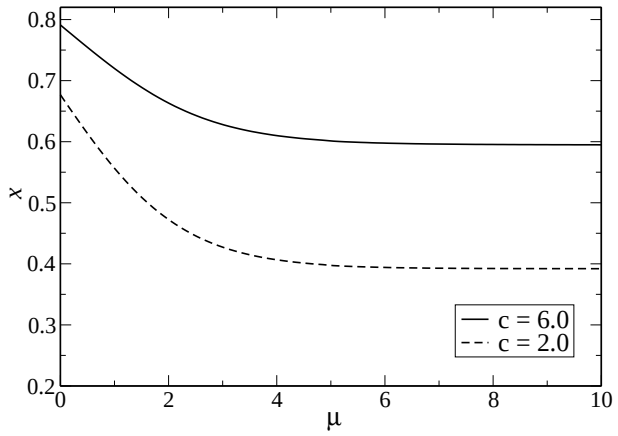

FIG. 3: Average size x of the vertex cover for different values of the chemical potential μ (N=64000). In the large-μ limit x approaches the average size x_c of the minimal vertex cover

In our simulation we use $n = 26$ values between $\mu = 1$ and $\mu = 12$. The simulations run for $N_{\rm MC} = 10^6$ MC-sweeps. 500 configurations are saved for a value $\mu = 9$. At this value of μ most of the sampled states have the ground state energy, cf. Fig. 3. For the system sizes that are tractable by the exact algorithm (cf. beginning of subsection) we additionally verified that parallel tempering really finds ground states.

III. CLUSTERING METHODS

A. Clustering using hamming distance

Our first naive approach for analyzing the ground-state structure is based on the hamming distance between different solutions. The hamming distance $dist_{ham}(\{\vec{x}^{(\alpha)}\},\{\vec{x}^{(\beta)}\}) \equiv d_{\alpha\beta}$ of two solutions is the number vertices in which the two configurations differ. If for two optimal solutions their hamming distance is minimal, i.e. $dist_{ham}(\{\vec{x}^{(\alpha)}\},\{\vec{x}^{(\beta)}\}) = 2$, we will call them *neighbors*. Since for a given realization all ground states have the same energy, neighboring states differ only in two vertices i and j which are linked by an edge. In other words, one can get a neighboring state $\vec{x}^{(\alpha)}$ of a given ground state by choosing a covered vertex i which has the property that all but one vertex j of the adjacent vertices of i are covered. The state with i uncovered and j covered is a neighboring ground state of $\vec{x}^{(\alpha)}$. If we think of *covering marks* put on each covered vertex, then this is equivalent to moving a covering mark along an edge to an adjacent vertex. Step (M) of the MC algorithm above exactly corresponds to this move.

We define a *cluster* $\mathcal{C}$ as maximal set of ground states, that can be reached by repeatedly applying the above procedure. Similar definitions of clusters have been used e.g. for the analysis of random p-XOR-SAT [34] or finite-dimensional spin glasses [47]. States which belong to different clusters are separated by a hamming distance of at least 4. In appendix A we will show that for a graph, which is a tree, the ground-state structure always consists of exactly one single cluster.

To decide that two arbitrary ground states $\vec{x}^{(\alpha)}$ and $\vec{x}^{(\beta)}$ do not belong to the same cluster, one needs to calculate the complete cluster $\vec{x}^{(\alpha)}$ (or $\vec{x}^{(\beta)}$) belongs to. Hence the clustering is very expensive.

The naive algorithm is as follows:

1. identify the giant component of the graph (we ignore the $O(1)$ components since they do not influence the cluster structure, cf. Sec. I)

2. calculate all ground states $\vec{x}^{(\alpha)}$ as described in section II

3. cluster the ground-state configurations:

```
begin
    S:= set of all ground states
    i = 0 {number of so far detected clusters}
    while S not empty do
    begin
        i = i + 1
        remove an element x^(α) from S
        set cluster C_i = (x^(α))
        set pointer x^(β) to first element of C_i
        while x^(β) <> NULL do
        begin
            for all elements x^(γ) of S
                if d_ham(x^(β), x^(γ)) = 2 then
                begin
                    remove x^(γ) from S
                    put x^(γ) at the end of C_i
                end
            set pointer x^(β) to next element of C_i
            or to NULL if there is no more
        end
    end
end
```

The crucial point is that one really needs to consider all ground states and not just a sample. The algorithm is quadratic in the number of ground states $\vec{x}^{(\alpha)}$, which makes the method applicable to system sizes up to $N \approx 70$, depending on the connectivity c. For every value of N we sampled 10^4 realizations. The average number of clusters as function of connectivity is shown as circles in figure 4. We mainly use this naive method to judge the validity of its extension which will be described in the next section III B. For $c < e$ the number of clusters remains close to one. For larger values of c the number

of clusters increases with system size. Apparently the increase is compatible with a logarithmic growth as a function of system size, see discussion in the next section.

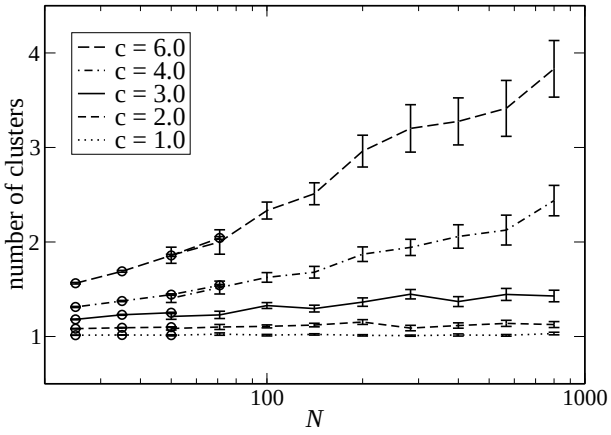

FIG. 4: Average number of clusters in the solution space of the largest component as function of system size. The circle symbols for small system sizes have been obtained by clustering complete sets of ground states. For large systems we sampled ground states with a Monte Carlo algorithm at large but finite chemical potential μ.

B. Cluster detection using sampled states

In this section we will show, how one can identify clusters when only a small fraction of the solution space has been sampled, as obtained by using Monte Carlo methods such as parallel tempering. We start in one of the configurations $\vec{x}^{(\alpha)}$ and follow a local exchange dynamics which does not change the energy, i.e. the size of the cover. If we can reach another configuration $\vec{x}^{(\beta)}$ then $\vec{x}^{(\alpha)}$ and $\vec{x}^{(\beta)}$ are in the same cluster, according to the cluster definition above.

Let us compare two ground states $\vec{x}^{(\alpha)}$ and $\vec{x}^{(\beta)}$. We do not need to consider vertices that are already covered in both states. Let $cov^{(\alpha)}$ be the subset of vertices of G that are covered in state $\vec{x}^{(\alpha)}$ but uncovered in state $\vec{x}^{(\beta)}$. In the same way we define $cov^{(\beta)}$. Since all ground states have the same number of covered vertices both sets must have the same size. Moreover, all vertices in $cov^{(\alpha)}$ must be neighbors of vertices in $cov^{(\beta)}$, otherwise the configurations would not be vertex covers. So the subgraph G' of G which contains all vertices in $cov^{(\alpha)}$ and $cov^{(\beta)}$ and all the edges from G running between these vertices is a bipartite graph.

The following algorithm moves cover marks on the graph G' to find out whether $\vec{x}^{(\alpha)}$ and $\vec{x}^{(\beta)}$ belong to the same cluster:

1. select a vertex v in G' which is covered in state $\vec{x}^{(\alpha)}$ and which has exactly one neighbor w in G' (i.e. w is covered in state $\vec{x}^{(\beta)}$); if no such v exists: stop

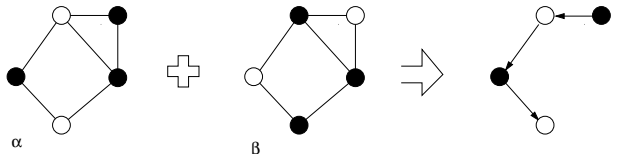

FIG. 5: Can one reach state β from state α just by moving one cover mark at a time, never uncovering any edge? The algorithm tries to find the answer by looking at the bipartite graph induced by all nodes that are covered either in α or in β (but not in both)

2. remove v and w from G', i.e. set $G' := G' \backslash \{v\} \backslash \{w\}$

3. go to step (1)

Each pair of vertices taken out in step (2) corresponds to moving a covering mark along the edge connecting v and w. Since w is always the only uncovered neighbor of v the algorithm only visits states that are ground states. Note that each covering mark is moved at most once, for this reason, we call this procedure "ballistic search" [48]. This method has been already applied to study the ground-state structure of finite-dimensional spin glasses [47].

If the algorithm stops with $G' = \emptyset$ we have found a path in configuration space between states α and β that only goes through ground states and we know for sure that α and β are in the same cluster.

On the other hand, if such a path exists where each covering mark has to be moved at most once, then the algorithm is guaranteed to find it [49]. We prove this by contradiction. The main reason is that for two given states α and β the cover mark on any vertex v is moved to the same vertex w in all possible paths, i. e the individual moves are unique, only the order in which they are done can differ between paths.

Suppose the opposite would be true, i.e. there exists a path P in which the mark on vertex v is moved to vertex w and a path P' in which it is moved to vertex w'. Take the first vertex v in P for which this is true. The moves for all cover marks moved prior to v in P are the same in P'. So one can do all these moves, afterwards v has only one uncovered neighbor, namely w. Next, move all cover marks in P', which have not yet been moved. Now w will be covered, too. But then vertex v and all its neighbors will be covered, which is impossible in a ground state. Contradiction, there cannot be two such paths.

Hence, if the algorithm stops in step (a) with $G' \neq \emptyset$, then no such path exists where each covering mark is moved at most once. This means that either $\vec{x}^{(\alpha)}$ and $\vec{x}^{(\beta)}$ are in different clusters or that they are connected by a path such that a covering mark has to be moved at least twice. To exclude that the clustering is wrong because some configurations are connected by paths where a clustering mark is moved more than once, we compare all configurations pairwise with each other. This means, we use the transitivity of the cluster to exclude that two

configurations are mistaken to be in different clusters although they are in the same [48]. And indeed we have sometimes observed that for three configurations α, β, γ, paths are found from α to β and from β to γ, but not from α to γ.

For each realization we sample with parallel tempering 500 configurations during a time of 10^6 MC steps as described in section II B. This number of configurations is far high enough to ensure that never two configurations belonging actually to the same cluster are mistaken to be in different clusters. On the other hand, it might happen that for some (small) clusters no configurations are sampled. We have tested this explicitly by calculating the number of clusters as a function of the number of configurations included in the clustering, see Fig. 6. One can see that for small connectivities the number of clusters is more or less independent on the size of the sample, while for larger values of c and larger system sizes, the number of clusters increases slightly with the sample size. This means that in Fig. 4, where we show the average number of clusters we find for different connectivities (for the largest sample size), we have basically a lower bound for the real average number of clusters. The main result is unaffected by this sample-size effect: For small connectivities c the number of clusters is close to one, independent of the system size, and for large values of c the number of clusters grows. The results are compatible with the change appearing near $c = e$, but we cannot determine the value of the change precisely from our data. Also we cannot be sure that the growth of the number of clusters is only logarithmically with system size. But it seems likely that the number of clusters grows slower than exponentially with system size, since for $c = 4, N = 800$ we find on average less than three clusters. Hence, this is different from the 1-RSB phase of the satisfiability problem [16, 17, 33]. This slow growth is compatible with the analytical result that for $c > e$ the 1-RSB solution is not the correct one [25], hence a higher level of RSB is to be expected.

C. Extensive eigenvalues and the number of clusters

In this section we will use a completely different method to analyze the structure of the solution space. Sinova et al. [11, 12] describe a tool for counting independent pure states in Ising spin glasses. Here we summarize the basic aspects of their method. Their main idea is to study the spectral properties of the spin-spin correlation matrix $\langle S_i S_j \rangle \equiv C_{ij}$ where $\langle\ \rangle$ indicates the thermal average. This matrix is semidefinite and since $\langle S_i S_i \rangle = 1 \forall i$ it has trace N. For spin-glasses above the ordering temperature T_c, all eigenvalues are of order one. Below T_c, long-range order appears. If there is a single pair of pure states, then in the low temperature limit $T \to 0$, $C_{ij} \to \pm 1$, C has one eigenvalue which approaches N as $T \to 0$, and the rest of the eigenvalues

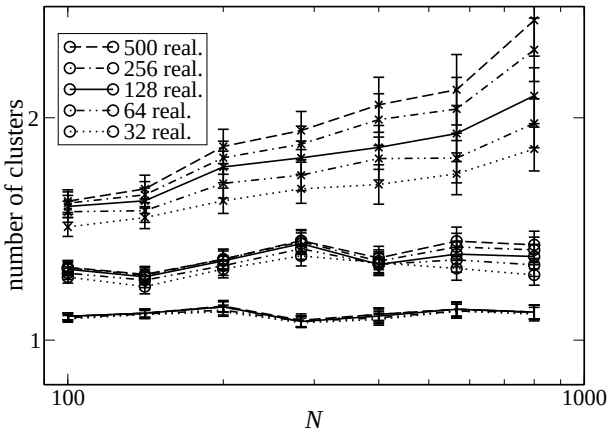

FIG. 6: Behavior of the number of detected clusters depending on the number of sampled states for different values of c. The crossed symbols are for $c = 4$, circles for $c = 3$ and small bars for $c = 2$. For $c < e$ the numbers are confined within error bars, for $c > e$ only a fraction of the clusters are detected. The number of detected clusters is still increasing with the number of sampled states.

decays to zero with a power-law in N. So one can detect the presence of long range order just from analyzing the spectrum of C_{ij}.

In the frozen, disordered phase, the phase space breaks up into many pairs of pure states. They are characterized by their clustering property [4], which we will explain in more detail in the next subsection III D. Sinova at al. argue that the number number of extensive eigenvalues of C_{ij} corresponds to the number of independent pure states of the system. This makes it possible to detect RSB, which must be present, if the correlation matrix has more than one extensive eigenvalue. Note that this way of looking at the phase-space structure is different from looking at the clusters: The number of clusters may grow exponentially with the system size, while the number of independent pure states can never be larger than N, since a $N \times N$ matrix has only N eigenvalues.

We apply this method directly to the vertex-cover problem. For every realization we calculate C_{ij} averaged over the configurations sampled by parallel tempering with $S_i = 1$ if vertex i is covered and $S_i = -1$ if it is uncovered. We calculate the three largest eigenvalues and average over 100 to 400 realizations, depending on the system size.

In Fig. 7 we show our results for different values of c and N at $\mu = 9$. As one can see in the next section, this μ is large enough to allow for a nontrivial behavior. We plot the normalized value of the second and third largest eigenvalue as a function of system size. As expected for $c = 1$ and $c = 2$ the system is found to be in the replica symmetric phase: There is only one extensive eigenvalue, the second and the third decay with a power of N.

For very large c the behavior is different. The second largest eigenvalue reaches a plateau value around $N = 200..300$. The closer the system is to the $c = e$ the later

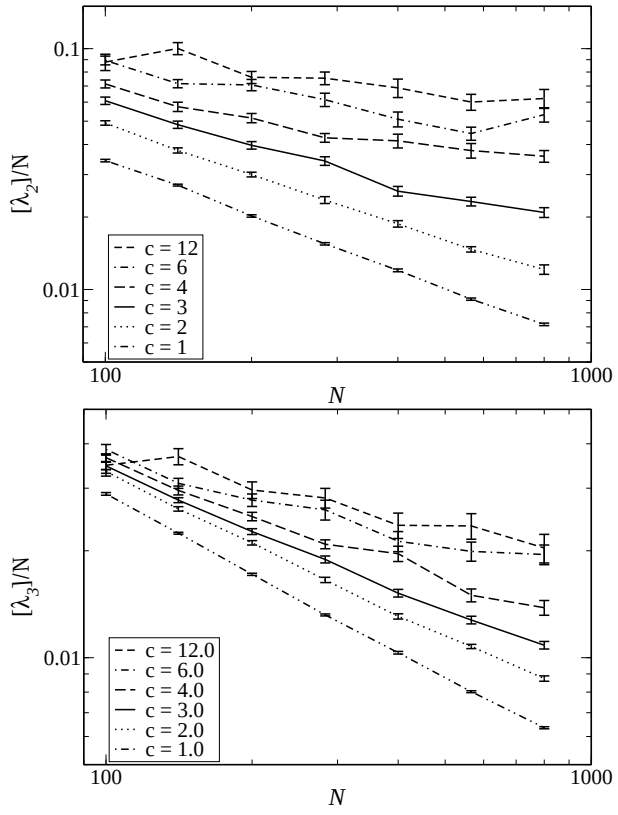

FIG. 7: Scaling of the second largest (top) and third largest (bottom) eigenvalue of C_{ij}

this plateau is reached. Especially for $c = 3$ the behavior is not yet clear from the reachable system sizes. The same applies to the third eigenvalue, although one can see a difference between the largest and the smallest values of c. However, with the reachable system sizes we cannot rule out the possibility that the third eigenvalue slowly decays for all connectivities.

Supposing that the behavior of $[\lambda_2]$ does not change again for large N, we conclude that RSB must be present starting from a value of $2 < c < 4$. Please note that we cannot distinguish between 1-RSB and higher order of RSB from this method. For this reason, we have applied another method described in the next section.

D. Hierarchical Clustering Approach

In this last subsection, we will use a clustering approach that organizes the states in a hierarchical structure. Such clustering methods [50] are widely used in general data analysis, sometimes also used in statistical mechanics, see e.g. Refs. 13, 51, 52. The methods all start by assuming that all states belong to separate clusters. Similarity between clusters (and states) is defined by a measure called *proximity matrix* $d_{\alpha,\beta}$. At each step two very similar clusters are joined and so a hierarchical tree of clusters is formed.

A valid hierarchical clustering implies a true ultrametric structure [6]. Such a structure is a very important property of the Parisi-RSB solution [3] of the mean-field SK-model: All triples $(\vec{x}^{(\alpha)}, \vec{x}^{(\beta)}, \vec{x}^{(\delta)})$ of ground states form isosceles triangles with the third side shorter or equal to the other two sides.

We will try to detect a hierarchical structure in the phase space of finite-size instances of VC. As proximity measure for two initial clusters, each containing only a single state, we naturally choose the hamming distance between these two states as defined in Sec. III A, divided by the number of vertices. At each step the two clusters C_α and C_β with the minimal distance are merged to form a new cluster C_γ. Then the proximity matrix is updated by deleting the distances involving C_α and C_β and adding the distances between C_γ and all other clusters C_δ in the system. So we need to extend the proximity measure to clusters with more than one state, based on some suitable update rule which is usually a function of the distances $d_{\alpha,\beta}$, $d_{\alpha,\delta}$ and $d_{\beta,\delta}$.

The choice of this function is a widely discussed field since it can have a great impact on the clustering obtained [50]. It should represent the natural organization present in the data and not some artificial structure induced from the choice of the update rule. Here we will use *Ward's method* (also called *minimum variance method*) [53]. The distance between the merged cluster C_γ and some other cluster C_δ is given by

$$d_{\gamma,\delta} = \frac{(n_\alpha + n_\delta)d_{\alpha,\delta} + (n_\beta + n_\delta)d_{\beta,\delta} - (n_\alpha + n_\beta)d_{\alpha,\beta}}{n_\alpha + n_\beta + n_\delta} \tag{4}$$

where $n_\alpha, n_\beta, n_\delta$ are the number of elements in cluster $C_\alpha, C_\beta, C_\delta$, respectively. Heuristically Ward's method seems to outperform other update rules. The choice guarantees that at each step the two clusters to be merged are chosen in a way that the variance inside each cluster summed over all clusters increases by the minimal possible amount.

The output of the clustering algorithm can be represented as a *dendogram*. This is a tree with the ground states as leaves and each node representing one of the clusters at different levels of hierarchy, see the bottom half of the examples in Fig. 8.

Note that Ward's algorithm is able to cluster any data, which can be always displayed as a dendogram, even if no structure is presented. Hence, one has to perform additional checks. A visual check is to plot the hamming distances as a matrix where the rows and columns are ordered according to the dendogram. This is shown in the top half of Fig. 8. Darker colors correspond to smaller distances. The figure shows three different realizations: For small values of μ no cluster structure is present. For small values of $c < e$ and large values of μ, the system is in the RS phase, only a single cluster is present. For larger values of c and high values of μ, the ordering of the states obtained by the clustering algorithm reveals an underlying structure which can be seen in the right part of the

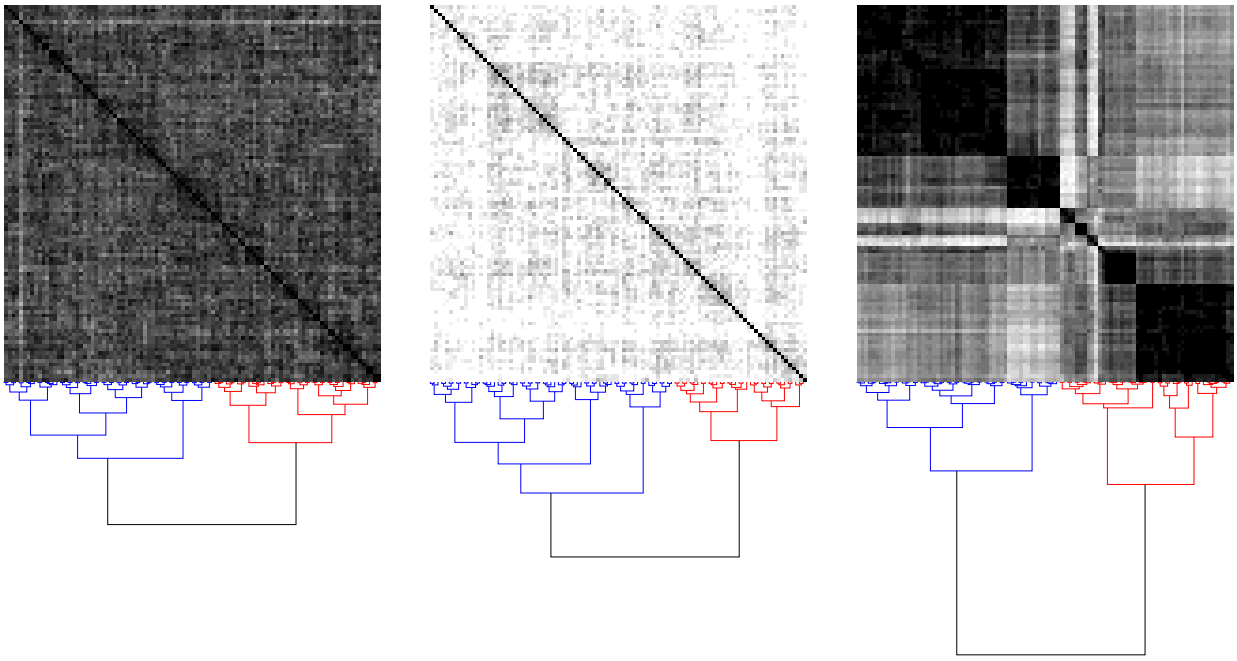

FIG. 8: Sample dendograms of 100 ground states for a graph with 400 vertices. Darker colors correspond to closer distances. The left one is at $c = 2$ and $\mu = 9$, i.e. in the RS phase. There is no structure present. The same is true for $c = 6$ and $\mu = 2$. For $c = 6$ and $\mu = 9$ the dendogram provides a structure, where the ground states form clusters. The careful reader may recognize a second or third level of clustering in this right picture.

figure. One can see that the states form groups where the hamming distance between the members is small (dark colors) while the distance to other states is large. Thus, our results are compatible with clustering being present for realizations with $c > e$. If you look carefully you can see more structure inside the clusters. Multiple levels of clustering indicate higher levels of RSB which we expect to be present for these values of c [24, 25].

To check more quantitatively whether the cluster structure detected by the algorithm is actually present in the data we evaluate the *cophenetic correlation coefficient*

$$\mathcal{K} \equiv [d \cdot d_c]_G - [d][d_c]_G \,, \tag{5}$$

where $[\ldots]_G$ denotes the average over the disorder. This coefficient measures the correlation between the original distance d of two states and their *cophenetic distance* d_c imposed by the clustering. d_c is measured on the dendogram as the distance given by Eq. (4) of the two largest clusters that contain only one of the states.

The results of this test are shown in Fig. 8. The averages are over all samples generated with parallel tempering (cf. Sec. II B). As one sees, there is no correlation for small values of c. This is as expected, because for $c < e$ no cluster structure is present. $\mathcal{K}$ increases with increasing magnitude of the connectivity. In particular, the different curves for $N > 100$ cross near $c = e$. For small values of c, $\mathcal{K}$ decreases with growing system size, while for large values of c, $\mathcal{K}$ increases. This indicates again that around $c = e$ a hierarchical organization of

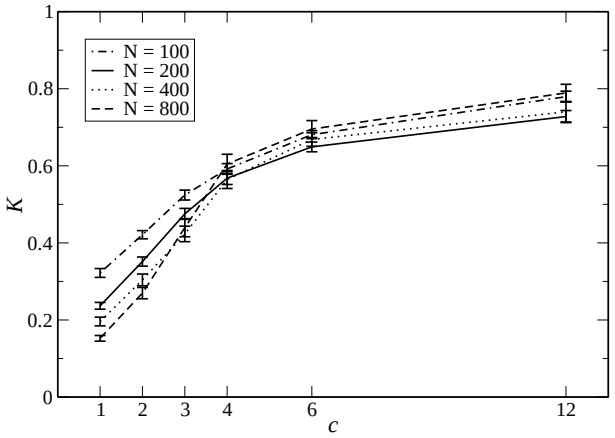

FIG. 9: The correlation between hamming distance and cophenetic distance measured on the dendogram increases with c

the VC solution space sets in. However, for larger values of c the average correlation seems to converge to a value close to $\mathcal{K} \approx 0.8$. This means that the clustering imposed by Ward's method does not fully represent the structure inherent to minimal VCs.

IV. CONCLUSION

In our paper we analyzed the ground-state properties of the vertex-cover problem. Especially we focussed on the phenomenon of clustering. We found that for connectivities $c < e$ basically only one ground-state cluster is present. For larger connectivities the number of numerically detected clusters increases, apparently logarithmically. This is compatible with the fact that in analytical calculations, for $c > e$, the replica-symmetric solution is not longer valid and the level of RSB seems to be higher than 1-RSB. More evidence for the appearance of RSB was found by analyzing the spectral properties of the vertex-vertex correlation function: For $c > e$ two or more eigenvalues are extensive which can only be the case, if RSB is present.

With a clustering approach using Ward's algorithm, we tried to detect directly a hierarchical structure in the ground states. We find qualitatively higher levels of clustering present in the ground-state structure for high values of c. This would indicate higher level of replica symmetry breaking. Also, for $c > e$, the clustering imposed by the algorithms becomes more and more compatible with the structuring of the state space.

In summary, the different algorithms are able to find indications for RSB in the solution landscape of combinatorial optimization problems. Note that the presence of RSB does not necessarily mean that it is the same type of RSB, which is found in the solution of the SK model. The details of the organization of the solution space, e.g. the extent of ultrametricity, can be different. This can be seen in the convergence of the cophenetic correlation coefficient to a value apparently smaller than one.

From our results, which support the previous analytical findings, we conclude it seems promising to apply the methods to other more complicated ensembles of VC or to other optimization problems, where less analytical results are available, in order to understand their behavior better.

Acknowledgments

The authors obtained financial support from the *VolkswagenStiftung* (Germany) within the program "Nachwuchsgruppen an Universitäten". We thank M. Weigt for countless hours of fruitful discussions. AKH thanks G. Woeginger for interesting discussions at the Dagstuhl seminar 01091 "Algorithmic Techniques in Physics".

APPENDIX A: THE SOLUTION SPACE OF VERTEX COVER ON A TREE CONSISTS ONLY OF A SINGLE CLUSTER

In section III A we defined a cluster C as a maximal set of ground states such that for each pair $\vec{x}^{(\alpha)}, \vec{x}^{(\beta)} \in C$ there exists a series $(\vec{x}^{(\delta_i)})_{i=0\ldots k}$ of ground states with $\vec{x}^{(\delta_0)} = \vec{x}^{(\alpha)}$ and $\vec{x}^{(\delta_k)} = \vec{x}^{(\beta)}$ and $dist_{ham}(\vec{x}^{(\delta_l)}, \vec{x}^{(\delta_{l+1})}) = 2$, i.e. minimal hamming distance between consecutive elements of the series. In this appendix we will show, that for trees there can be only one cluster. The proof will be by induction on the number N of vertices in the tree.

For $N = 2$ there are two ground states, which have hamming distance 2.

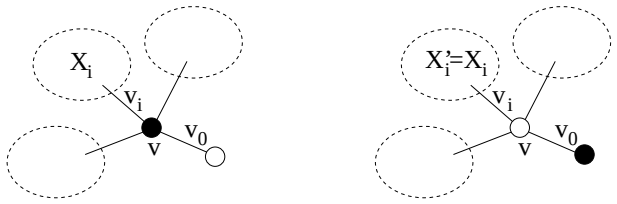

FIG. 10: If there is a ground state with vertex v uncovered, then all subgraphs must have the same number of covered vertices in both states.

Suppose we have proven the statement for N and consider a graph of size $N + 1$. First note that there is at least one ground state $\vec{x}^{(\delta)}$ with a vertex v covered that is a neighbor of a leaf v_0. Such a ground state can be constructed e.g. using leaf removal. We show separately, that $\vec{x}^{(\delta)}$ is in the same cluster as all ground states $\{\vec{x}^{(\delta')}\}$ with v covered and with v uncovered.

Let $\vec{x}^{(\delta')}$ be a ground state with v covered. If we delete vertex v from the tree, then it falls apart into components $G_1, \ldots G_k$ where k is the connectivity of v. $\vec{x}^{(\delta)}$ induces a cover on each G_i which is also a minimal cover on each subgraph, since we started with a minimal cover on G. The same is true for $\vec{x}^{(\delta')}$. Each of the subgraphs has size smaller than N, so by induction we can construct a series from $\vec{x}^{(\delta)}$ to $\vec{x}^{(\delta')}$ separately on each subgraph, hence both ground states are in the same cluster.

Now consider a ground state $\vec{x}^{(\delta')}$ that has v uncovered. Again we consider the subgraphs one gets by removing v from the graph. Let X_i be the number of covered vertices in the cover induced from $\vec{x}^{(\delta)}$ on the subgraph G_i, analogues let X'_i be the number of covered vertices in the cover induced from $\vec{x}^{(\delta')}$. Since $\vec{x}^{(\delta)}$ and $\vec{x}^{(\delta')}$ both are ground states we have $\sum_i X_i + 1 = \sum_i X'_i$ which is equivalent to $1 = \sum_i (X'_i - X_i)$. All summands on the right side must be non negative, otherwise $\vec{x}^{(\delta)}$ would not be a ground state. So there exists exactly one subgraph G_j with $X'_i - X_i = \delta_{i,j}$. This subgraph must be the leaf v_0. For $i \neq j$ the covers induced by $\vec{x}^{(\delta')}$ on G_i must be ground states of the subgraph, since $X'_i = X_i$. So by induction we can construct a series from $\vec{x}^{(\delta)}$ to $\vec{x}^{(\delta')}$, again separately on each subgraph G_i for $i \neq j$ and on the subgraph $\{v\} \cup \{v_0\}$, hence both ground states are in the same cluster.

Together we showed that all ground states are in the same cluster as $\vec{x}^{(\delta)}$, thus there can only be a single cluster of ground states.

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